

ABSTRACT

Various embodiments of the present invention relate to methods and systems for providing principal protection exposure to equity markets. More particularly, one embodiment of the present invention relates to a computer implementable method for performing data processing operations associated with providing principal protection exposure to an equity market, comprising the steps of: carrying out a sale of a trust certificate to generate proceeds, which sale is from a trust to a first entity; allocating a portion of the proceeds of the sale of the trust certificate to a purchase of an equity security, which purchase is by the trust from the equity market; and allocating a portion of the proceeds of the sale of the trust certificate to a purchase of a put option on the equity security, which purchase is by the trust from a second entity; wherein the sale of the trust certificate to the first entity, combined with the purchase of the equity security by the trust and the purchase of the put option by the trust, provides the first entity principal protection exposure to the equity market without causing substantial income statement volatility.